

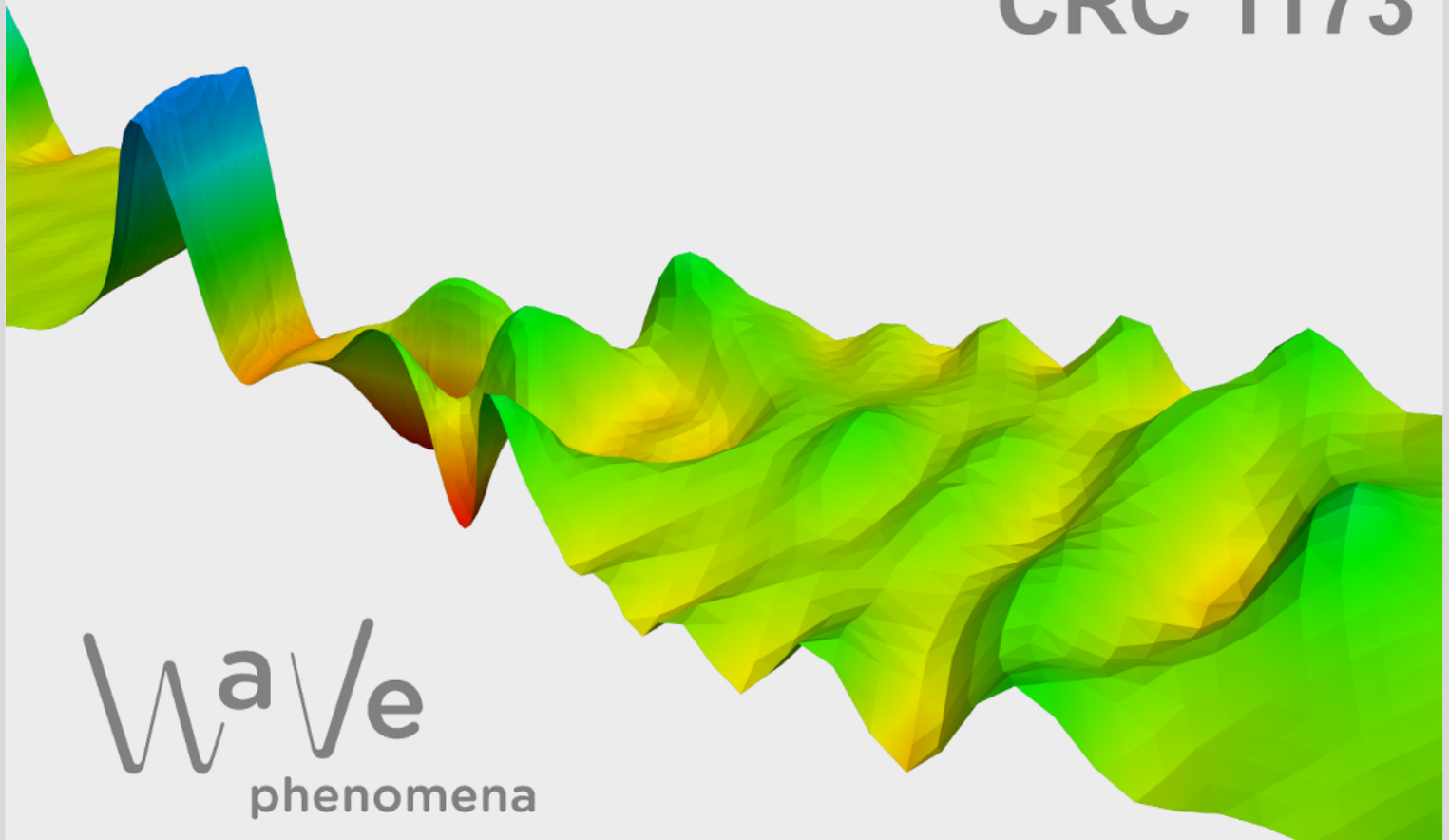
# Approximate inverse for the common offset acquisition geometry in 2D seismic imaging

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# APPROXIMATE INVERSE FOR THE COMMON OFFSET ACQUISITION GEOMETRY IN 2D SEISMIC IMAGING

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ABSTRACT. We explore how the concept of approximate inverse can be used and implemented to recover singularities in the sound speed from common offset measurements in two space dimensions. Numerical experiments demonstrate the performance of the method.

## 1. INTRODUCTION

In the inverse problem of seismology one seeks subsurface material parameters from measurements of reflected waves on a part of the propagation medium (typically an area on the earth's surface or in the ocean). To this end sources excite waves at certain positions and their reflections are recorded by receiver arrays. From a mathematical point of view we have to deal with a nonlinear parameter identification problem for a version of the elastic wave equation (with damping). This problem is solved by a multi-stage process which starts with determining the wave speed from a simpler model: the acoustic wave equation. By linearization (Born approximation) we are led to the generalized Radon transform (GRT) as a model for linear seismic imaging where the sound speed is averaged over reflection isochrones connecting sources and receivers (microphones) by points of equal travel time.

Let  $R$  be the GRT. Beylkin [2, 3] showed that there is a convolution type operator  $K$  and dual transform  $R^\sharp$  (generalized backprojection operator) such that  $\Psi = R^\sharp K R$  is a perturbation of the identity operator. Thus, from the measurement  $g = Rf$  we can compute  $\Psi f$  by applying  $R^\sharp K$ , i.e.,  $\Psi f = R^\sharp K g$ . Classical GRT migration entails the direct application of  $K$  and  $R^\sharp$  to the data  $g$  and is a state of the art reconstruction procedure in linearized seismology; see, for example, [36, Sec. 3] and [4, Chap. 5].

We advocate an alternative approach to this classical GRT migration scheme which we demonstrate in this paper for the common offset scanning geometry in two space dimensions and for a constant background velocity. In this situation the GRT becomes the elliptic Radon transform  $F$  which integrates over ellipses. We hasten to add that our approach is not bound to this simplified setting, see Remark 3.1 below for details.

As imaging operator we choose here  $\Lambda = \Delta F^* \Phi F$  where  $\Delta$  is the Laplacian,  $F^*$  is the formal adjoint in an  $L^2$ -space and  $\Phi$  is a smooth cutoff function such that  $F^* \Phi F$  is well defined. We argue that  $\Lambda$  is a pseudodifferential operator of order 1 and hence emphasizes some singularities by decreasing their Sobolev order by 1, see e.g. [28, Chap. 4.6], that

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is,  $\Lambda f$  pronounces discontinuities of  $f$  in directions where  $\Lambda$  is microlocally elliptic. In this paper we propose a numerical scheme to recover  $\Lambda f$  from the data (measurements)  $g = \Phi F f$ .

The structure of  $\Lambda$  is suited to apply the method of approximate inverse [24, 33] which has been successfully transferred to a variety of applications ranging from Doppler tomography [32], sonar [29], thermoacoustic tomography [19], inverse source problems for Maxwell's equation [23], local tomography [30], integral geometry [25] to atmospheric tomography [17]. This list is not complete by far.

Let  $e_{\mathbf{p}}$  be a smooth approximation to the Dirac distribution concentrated about the reconstruction point  $\mathbf{p} \in \mathbb{R}^2$  and define  $\psi_{\mathbf{p}} := F\Delta e_{\mathbf{p}}$ . Then,

$$\langle g, \psi_{\mathbf{p}} \rangle = \langle \Phi F f, \psi_{\mathbf{p}} \rangle = \langle \Lambda f, e_{\mathbf{p}} \rangle \approx \Lambda f(\mathbf{p}),$$

i.e., the  $L^2$ -inner product of  $\psi_{\mathbf{p}}$  with the data yields a stable approximation of the quantity we seek. Note that – in contrast to traditional Kirchhoff migration – the adjoint  $F^*$  is not needed explicitly. The evaluation of  $\langle g, \psi_{\mathbf{p}} \rangle$  can be performed in parallel for different  $\mathbf{p}$ .

We should point out important work incorporating the GRT and microlocal analysis in seismic imaging. In [9], the GRT and a curvelet transform are used to reconstruct, and in [34], microlocal analysis is used in the presence of multipathing. The articles [8, 36] are good introductions with many further references.

In the following sections we motivate the selection of  $\Lambda$ , compute  $\psi_{\mathbf{p}}$  semi-analytically for an explicitly given  $e_{\mathbf{p}}$ , and present numerical experiments to illustrate the performance of the scheme. For the sake of completeness and as a courtesy to the non-expert we derive the GRT from the acoustic wave equation in some detail. Our presentation in the next section is inspired by [5] and [35].

## 2. THE IMAGING OPERATOR

**2.1. From the acoustic wave equation to the generalized Radon transform.** Let  $u(t; \mathbf{x}, \mathbf{x}_s)$  be the acoustic potential in  $\mathbf{x} \in \mathbb{R}^2$  at time  $t \geq 0$  satisfying the acoustic wave equation (with constant mass density)

$$(1) \quad \frac{1}{\nu^2} \partial_t^2 u - \Delta_{\mathbf{x}} u = \delta(\mathbf{x} - \mathbf{x}_s) \delta(t)$$

where  $\nu = \nu(\mathbf{x})$  is the speed of sound and  $\mathbf{x}_s$  is the excitation (source) point. In seismic imaging one wants to recover  $\nu$  from the backscattered (reflected) field  $u(t; \mathbf{x}_r, \mathbf{x}_s)$ ,  $(t; \mathbf{x}_r, \mathbf{x}_s) \in Y := [0, T_{\max}] \times \mathcal{R} \times \mathcal{S}$  where  $\mathcal{S}$  and  $\mathcal{R}$  are the sets of source and receiver (microphone) positions, respectively, and  $T_{\max}$  is the observation period.

We are making the *Born approximation* in considering the ansatz

$$(2) \quad \frac{1}{\nu^2(\mathbf{x})} = \frac{1 + n(\mathbf{x})}{c^2(\mathbf{x})}$$

with a smooth and a priori known background velocity  $c = c(\mathbf{x})$ . Now,  $n$  is the quantity we seek. It is dimensionless and may physically be interpreted as a kind of reflectivity which captures the high frequency variations of  $\nu$ , see, e.g., [4, Chap. 3.2.1]. As we present a rather formal derivation of a linear integral equation for determining  $n$ , see (6) below, we do not specify any assumptions on  $n$  for the time being, but we do in the next section. We follow the lines of [5] and [35].

Let  $\tilde{u}$  denote the solution of the above wave equation with sound speed  $c$ , i.e.,

$$(3) \quad \frac{1}{c^2} \partial_t^2 \tilde{u} - \Delta_{\mathbf{x}} \tilde{u} = \delta(\mathbf{x} - \mathbf{x}_s) \delta(t).$$

We will use  $\tilde{u}$  to derive a linear equation for  $n$ .

Subtracting (1) from (3) and given (2) we find the equation

$$\frac{1}{c^2} \partial_t^2 (\tilde{u} - u) - \Delta_{\mathbf{x}} (\tilde{u} - u) = \frac{n}{c^2} \partial_t^2 u$$

which is basically equivalent to the *Lippmann-Schwinger* integral equation, see, e.g., [6, Chap. 8.2].

Replacing  $u$  by  $\tilde{u}$  on the right of the above equation we define the linear map

$$L: n \mapsto u_d|_Y$$

where  $u_d$  solves

$$\frac{1}{c^2} \partial_t^2 u_d - \Delta_{\mathbf{x}} u_d = \frac{n}{c^2} \partial_t^2 \tilde{u}$$

and  $Y$  is the set of receivers. We may view  $L$  as a kind of linearization of the map  $\mathcal{F}: \nu^2 \mapsto u|_Y$ , indeed,  $\mathcal{F}(c^2) - \mathcal{F}(\nu^2) = \mathcal{F}(\nu^2 + n\nu^2) - \mathcal{F}(\nu^2) \approx Ln$ . The linearized problem for constant density seismic imaging now reads: Determine  $n$  from

$$Ln = \mathcal{F}(c^2) - \mathcal{F}(\nu^2) = \tilde{u}|_Y - u|_Y$$

where  $u|_Y$  has been recorded and  $\tilde{u}|_Y$  has to be computed from (3).

Using Duhamel's principle,

$$(4) \quad Ln(t; \mathbf{x}_r, \mathbf{x}_s) = \int \frac{n(\mathbf{x})}{c^2(\mathbf{x})} \left( \int \partial_t^2 \tilde{u}(s; \mathbf{x}, \mathbf{x}_s) \tilde{u}(t-s; \mathbf{x}_r, \mathbf{x}) ds \right) d\mathbf{x}.$$

As  $c$  is assumed to be smooth we take the geometric optics approximation for granted, that is,  $\mathbf{x} \in \text{supp } n$  can be connected to each  $\mathbf{x}_r$  and to each  $\mathbf{x}_s$  by one and only by one ray of geometric optics. Accordingly,  $\tilde{u}$  is a progressing wave in 2D:

$$(5) \quad \tilde{u}(t; \mathbf{x}, \mathbf{x}_s) \approx a(\mathbf{x}, \mathbf{x}_s) \Psi(t - \tau(\mathbf{x}, \mathbf{x}_s))$$

where

$$\Psi(t) = \frac{1}{2\pi} \begin{cases} t^{-1/2} & : t > 0, \\ 0 & : t \leq 0, \end{cases}$$

and where the travel time  $\tau(\mathbf{x}, \mathbf{x}_s)$  solves the eikonal equation

$$|\nabla_{\mathbf{x}} \tau| = \frac{1}{c}$$

and the amplitude  $a$  satisfies

$$\text{div}(a^2 \nabla_{\mathbf{x}} \tau) = 0,$$

see, e.g., Symes [35, pp. 24-25]. See also Friedlander [13] and Courant and Hilbert [7].

**Remark 2.1.** *The ansatz (5) is inspired by the fundamental solution  $E$  of the wave equation (1) with constant  $\nu$ . For  $\nu = 1$  and  $t \geq |\mathbf{x} - \mathbf{x}_s|$  we have that*

$$E(\mathbf{x}, t) = \frac{1}{2\pi \sqrt{t^2 - |\mathbf{x} - \mathbf{x}_s|^2}} = \frac{1}{\sqrt{t + |\mathbf{x} - \mathbf{x}_s|}} \Psi(t - |\mathbf{x} - \mathbf{x}_s|),$$

see, e.g., [26, Chap. 9.1].

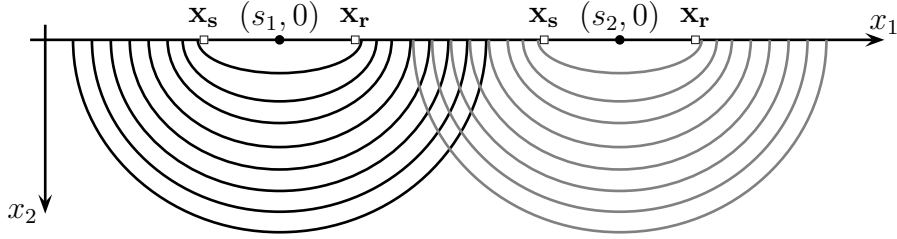


FIGURE 1. Common offset scanning geometry.

Plugging (5) into (4) we find that

$$\begin{aligned}
 Ln(t; \mathbf{x}_r, \mathbf{x}_s) &\approx \partial_t^2 \int \frac{n(\mathbf{x})}{c^2(\mathbf{x})} a(\mathbf{x}, \mathbf{x}_s) a(\mathbf{x}_r, \mathbf{x}) \Psi \star \Psi(t - \tau(\mathbf{x}, \mathbf{x}_s) - \tau(\mathbf{x}_r, \mathbf{x})) d\mathbf{x} \\
 &= \partial_t^2 \int \frac{n(\mathbf{x})}{4\pi c^2(\mathbf{x})} a(\mathbf{x}, \mathbf{x}_s) a(\mathbf{x}_r, \mathbf{x}) H(t - \tau(\mathbf{x}, \mathbf{x}_s) - \tau(\mathbf{x}_r, \mathbf{x})) d\mathbf{x} \\
 &= \partial_t \int \frac{n(\mathbf{x})}{4\pi c^2(\mathbf{x})} a(\mathbf{x}, \mathbf{x}_s) a(\mathbf{x}_r, \mathbf{x}) \delta(t - \tau(\mathbf{x}, \mathbf{x}_s) - \tau(\mathbf{x}, \mathbf{x}_r)) d\mathbf{x} =: \tilde{L}n(t; \mathbf{x}_r, \mathbf{x}_s)
 \end{aligned}$$

where the first equality holds since  $\Psi \star \Psi = H/(4\pi)$  with  $H$  being the Heaviside function, see, e.g., [16, Chap. 1.5.5]. The second equality is true due to  $H' = \delta$  where  $\delta$  is the one-dimensional Dirac-distribution.

Set  $u_{\text{data}} := \tilde{u} - u$ . Our intermediate linear problem now reads

$$\tilde{L}n(t; \mathbf{x}_r, \mathbf{x}_s) = u_{\text{data}}(t; \mathbf{x}_r, \mathbf{x}_s)$$

and integrating both sides with respect to  $t$  over the observation period from 0 to  $T$  we finally obtain

$$(6) \quad Fn(T; \mathbf{x}_r, \mathbf{x}_s) = y(T; \mathbf{x}_r, \mathbf{x}_s)$$

where

$$y(T; \mathbf{x}_r, \mathbf{x}_s) := 4\pi \int_0^T u_{\text{data}}(t; \mathbf{x}_r, \mathbf{x}_s) dt$$

and

$$(7) \quad Fn(T; \mathbf{x}_r, \mathbf{x}_s) = \int \frac{n(\mathbf{x})}{c^2(\mathbf{x})} a(\mathbf{x}, \mathbf{x}_s) a(\mathbf{x}_r, \mathbf{x}) \delta(T - \tau(\mathbf{x}, \mathbf{x}_s) - \tau(\mathbf{x}, \mathbf{x}_r)) d\mathbf{x}$$

is a generalized Radon transform which integrates over reflection isochrones  $\{\mathbf{x} : T = \tau(\mathbf{x}, \mathbf{x}_s) + \tau(\mathbf{x}, \mathbf{x}_r)\}$ .

**2.2. The elliptic Radon transform.** In the following we assume that

- the background velocity  $c$  is constant, say,  $c = 1$ ,
- $n \in L^2(\mathbb{R}_+^2)$  is compactly supported in  $\mathbb{R}_+^2$  which is the lower half space  $x_2 > 0$  (the positive direction of the  $x_2$ -axis points downwards to the interior of the earth),
- the common offset scanning geometry is used where source and receiver positions are located on the line  $x_2 = 0$  and they are parameterized by  $s \in \mathbb{R}$  via  $(s - \alpha, 0)^\top$  and  $(s + \alpha, 0)^\top$ , respectively. Here,  $\alpha > 0$  is the common offset.

Under these assumptions the reflection isochrones are ellipses with foci

$$\mathbf{x}_s(s) = (s - \alpha, 0)^\top \quad \text{and} \quad \mathbf{x}_r(s) = (s + \alpha, 0)^\top,$$

see Figure 1. Further,

$$\tau(\mathbf{x}, \mathbf{y}) = |\mathbf{x} - \mathbf{y}| \quad \text{and} \quad a(\mathbf{x}, \mathbf{y}) = \frac{1}{\sqrt{|\mathbf{x} - \mathbf{y}|}}.$$

In this situation the generalized Radon transform (7) integrates over ellipses and may be written as

$$(8) \quad Fn(s, t) = \int A(s, \mathbf{x})n(\mathbf{x})\delta(t - \varphi(s, \mathbf{x}))d\mathbf{x}, \quad t > 2\alpha,$$

with

$$\varphi(s, \mathbf{x}) := |\mathbf{x}_s(s) - \mathbf{x}| + |\mathbf{x}_r(s) - \mathbf{x}| \quad \text{and} \quad A(s, x) = \frac{1}{\sqrt{|\mathbf{x}_s(s) - \mathbf{x}| |\mathbf{x}_r(s) - \mathbf{x}|}}.$$

The lower bound on  $t$  in (8) is needed because the major axis of the ellipse must be longer than half the distance between the foci.

**2.3. Local reconstruction operator and approximate inverse.** As we do not know an inversion formula for  $F$  we do not try to reconstruct  $n$  directly from its integrals  $g = Fn$  over ellipses. Instead, we employ ideas from Lambda tomography [11] and define the reconstruction operator

$$\Lambda = \Delta F^* \Phi F$$

where  $\Phi = \Phi(s, t)$  is a smooth compactly supported cutoff function,  $\Delta$  is the Laplacian, and  $F^*$  is the *formal*  $L^2$ -adjoint of  $F$  satisfying

$$\langle F^*w, u \rangle_{L^2(\mathbb{R}^2)} = \langle w, Fu \rangle_{L^2(\mathbb{R} \times ]2\alpha, \infty[)}.$$

Let us briefly explain our choice of  $\Lambda$ : under the Bolker assumption (see, e.g., [18, p. 371]), any hypersurface Radon transform  $R$  in an  $d$ -dimensional space and its (formal, smoothly weighted)  $L^2$ -adjoint  $R^*$  are Fourier integral operators of order  $(1 - d)/2$ . Furthermore, if they can be composed, then  $R^*R$  is a pseudodifferential operator. Our transform  $F$  on  $\mathbb{R}^2$  satisfies the Bolker assumption (this follows from [22, Theorem 4] which establishes the microlocal properties of this operator for functions supported on both sides of the axis  $x_2 = 0$ ) so,  $F^*\Phi F$  is of order  $-1$  when  $\Phi$  is a smooth cutoff function (which is needed so that  $F^*$  and  $F$  can be composed). Thus,  $\Lambda$  has order 1 and we expect

$$\Lambda n = \Delta F^* \Phi g$$

to emphasize singularities (e.g., jumps along curves) of  $n$  which are tangent to ellipses being integrated over (rigorously, covectors in the wavefront set of  $f$  that are normal to the ellipse which follows from [22, Theorem 3]). Further,  $\Lambda$  is local in the following sense: To reconstruct  $\Lambda n(\mathbf{p})$  one only needs integrals over ellipses near to  $\mathbf{p}$ .

The structure of  $\Lambda$  is ideally suited to stabilize the evaluation of  $\Lambda n(\mathbf{p})$  by the concept of approximate inverse, see [24]. Instead of  $\Lambda n(\mathbf{p})$  we try to compute

$$\Lambda_\gamma n(\mathbf{p}) := \langle \Lambda n, e_{\mathbf{p}, \gamma, k} \rangle_{L^2(\mathbb{R}^2)}$$

where

$$e_{\mathbf{p}, \gamma, k}(\mathbf{x}) = C_{k, \gamma} \begin{cases} (\gamma^2 - \Theta^2)^k & : \Theta < \gamma, \\ 0 & : \Theta \geq \gamma, \end{cases} \quad \Theta = |\mathbf{x} - \mathbf{p}|,$$

with  $\gamma, k > 0$  and

$$C_{k, \gamma} = \frac{k+1}{\pi \gamma^{2(k+1)}}.$$

We have  $\text{supp } e_{\mathbf{p}, \gamma, k} = \overline{B_\gamma(\mathbf{p})}$ , the closure of the ball about  $\mathbf{p}$  with radius  $\gamma$ . Moreover,  $\int e_{\mathbf{p}, \gamma, k}(\mathbf{x})d\mathbf{x} = 1$  such that  $e_{\mathbf{p}, \gamma, k} \rightarrow \delta(\cdot - \mathbf{p})$  as  $\gamma \rightarrow 0$ . Thus,  $\gamma$  serves as a scaling or

regularization parameter while  $k$  is a design parameter which determines the smoothness of  $e_{\mathbf{p},\gamma,k}$ . By its properties  $e_{\mathbf{p},\gamma,k}$  is a mollifier.

Note that  $\Lambda_\gamma n$  is well defined when  $e_{\mathbf{p},\gamma,k} \in H_0^1(\mathbb{R}^2)$  ( $k \geq 1$  is sufficient). Indeed, by our assumption on  $n$  we have that  $\Lambda n \in H_{\text{loc}}^{-1}(\mathbb{R}_+^2)$ , see, e.g., [28, Theorem 4:5.12].

**Lemma 2.2.** *For  $k \geq 3$  we have that*

$$\Lambda_\gamma n(\mathbf{p}) = \langle \Phi F n, \psi_{\mathbf{p},\gamma,k} \rangle_{L^2(\mathbb{R} \times ]2\alpha, \infty[)}$$

with

$$(9) \quad \psi_{\mathbf{p},\gamma,k}(s, t) = 4k C_{k,\gamma} \left( (k-1) F(|\cdot - \mathbf{p}|^2 \tilde{e}_{\mathbf{p},\gamma,k-2})(s, t) - F \tilde{e}_{\mathbf{p},\gamma,k-1}(s, t) \right)$$

where  $\tilde{e}_{\mathbf{p},\gamma,k} = e_{\mathbf{p},\gamma,k} / C_{k,\gamma}$ . Moreover, the following translation invariance holds

$$\psi_{\mathbf{p},\gamma,k}(s, t) = \psi_{(0,p_2),\gamma,k}(s - p_1, t).$$

*Proof.* By duality

$$\Lambda_\gamma n(\mathbf{p}) = \langle \Delta F^* \Phi F n, e_{\mathbf{p},\gamma,k} \rangle = \langle \Phi F n, \psi_{\mathbf{p},\gamma,k} \rangle$$

with

$$\psi_{\mathbf{p},\gamma,k} = F \Delta e_{\mathbf{p},\gamma,k} = C_{k,\gamma} F \Delta \tilde{e}_{\mathbf{p},\gamma,k}$$

and  $\Delta \tilde{e}_{\mathbf{p},\gamma,k} = 4k(k-1) |\cdot - \mathbf{p}|^2 \tilde{e}_{\mathbf{p},\gamma,k-2} - 4k \tilde{e}_{\mathbf{p},\gamma,k-1}$  yields (9).

The translation invariance is a direct consequence of the translation invariances of the Laplacian and of  $F$  with respect to  $s$ :  $F n(s - r, t) = F(n(\cdot - r, \cdot))(s, t)$ .  $\square$

Lemma 2.2 tells us that we can compute  $\Lambda_\gamma n(\mathbf{p})$  from the data  $g$  if we can evaluate the function  $\psi_{\mathbf{p},\gamma,k}$  which is called a reconstruction kernel for  $F$  (belonging to the mollifier  $e_{\mathbf{p},\gamma,k}$ ). The translation invariance of the reconstruction kernel might be used to speed up the computation of  $\Lambda_\gamma n(\mathbf{p})$  as one only needs to evaluate  $\psi_{(0,p_2),\gamma,k}$  numerically. Note that we do not need to know  $F^*$  explicitly to compute  $\Lambda_\gamma n(\mathbf{p})$ .

### 3. COMPUTING THE RECONSTRUCTION KERNEL

Calculating the reconstruction kernel  $\psi_{\mathbf{p},\gamma,k}$  according to (9) requires the application of our imaging operator  $F$ , see (8), to functions which are supported in a ball. In a first step we therefore present an explicit calculation of  $F$  acting on the indicator function of a ball. This will be used for the general case, which is discussed at the end of this section.

Let  $\chi$  be the indicator function of  $B_r(\mathbf{p})$  with  $p_2 > 0$ , and radius  $r$  where  $0 < r < p_2$ , that is,  $B_r(\mathbf{p})$  is completely contained in the lower half space (recall that the positive  $x_2$ -direction points downwards). We are going to recast

$$F \chi(s, t) = \int A(s, \mathbf{x}) \chi(\mathbf{x}) \delta(t - \varphi(s, \mathbf{x})) d\mathbf{x}, \quad t > 2\alpha,$$

as an integral explicitly along isochrons. The advantage of integrating along isochrons for seismic inversion has been known for some time, see, e.g., [37].

Using prolate spheroidal coordinates depending on  $(s, 0)^\top$  given by

$$(10) \quad \mathbf{x}(s, t, \phi) = (x_1, x_2)^\top$$

where

$$x_1 = s + \frac{t}{2} \cos \phi, \quad \text{and} \quad x_2 = \sqrt{\frac{t^2}{4} - \alpha^2} \sin \phi,$$



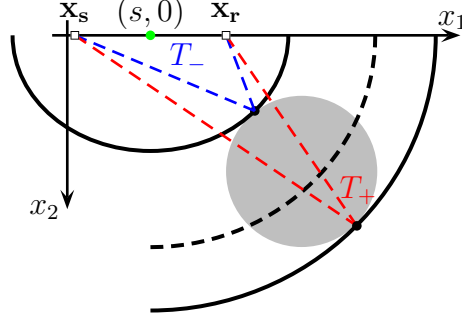


FIGURE 2. Geometric illustration of the definition of  $T_-$  and  $T_+$ . The light gray disk is the support of  $\chi$ .

we find from our calculations in Appendix A that

$$F\chi(s, t) = \int_0^\pi A(s, \mathbf{x}(s, t, \phi)) \chi(\mathbf{x}(s, t, \phi)) \frac{t^2/4 - \alpha^2 \cos^2 \phi}{\sqrt{t^2 - 4\alpha^2}} d\phi.$$

As

$$A(s, \mathbf{x}(s, \varrho, \phi)) = \frac{1}{\sqrt{|\mathbf{x}_s(s) - \mathbf{x}| |\mathbf{x}_r(s) - \mathbf{x}|}} = \frac{1}{\sqrt{t^2/4 - \alpha^2 \cos^2 \phi}}$$

we obtain

$$(11) \quad F\chi(s, t) = \int_0^\pi \chi(\mathbf{x}(s, t, \phi)) \frac{\sqrt{t^2/4 - \alpha^2 \cos^2 \phi}}{\sqrt{t^2 - 4\alpha^2}} d\phi.$$

Note that we can restrict the integration over  $\phi$  to the interval  $[0, \pi]$  because  $\chi$  is supported in the lower half space where  $x_2 = \sqrt{t^2/4 - \alpha^2} \sin \phi$  is non-negative.

To evaluate  $F\chi(s, t)$  further we provide the following quantities

$$T_- = T_-(s, r, \mathbf{p}) = \min \{ \varphi(s, \mathbf{x}) : \mathbf{x} \in \partial B_r(\mathbf{p}) \},$$

$$T_+ = T_+(s, r, \mathbf{p}) = \max \{ \varphi(s, \mathbf{x}) : \mathbf{x} \in \partial B_r(\mathbf{p}) \}.$$

Let  $E(s, t)$  be the ellipse with foci  $\mathbf{x}_s(s)$ ,  $\mathbf{x}_r(s)$  and travel time (major diameter)  $t > 2\alpha$ . Then,

$$E(s, t) \cap B_r(\mathbf{p}) \neq \emptyset \quad \text{if and only if} \quad T_- < t < T_+$$

which is a direct consequence of the definition of  $T_\pm$ , see Figure 2 for a geometric illustration. From that we get

$$(12) \quad F\chi(s, t) = \begin{cases} 0 & : t \notin ]T_-, T_+[ \\ \int_{\phi_1}^{\phi_2} \frac{\sqrt{t^2/4 - \alpha^2 \cos^2 \phi}}{\sqrt{t^2 - 4\alpha^2}} d\phi & : t \in ]T_-, T_+[ \end{cases}$$

where

$$\phi_1 = \phi_1(s, t) = \min \{ \phi : \mathbf{x}(s, t, \phi) \in \overline{B_r(\mathbf{p})} \},$$

$$\phi_2 = \phi_2(s, t) = \max \{ \phi : \mathbf{x}(s, t, \phi) \in \overline{B_r(\mathbf{p})} \}.$$

So it remains to find numerical approximations for  $T_-$ ,  $T_+$ , and  $\phi_1$ ,  $\phi_2$ . For the first pair of values we parameterize  $\partial B_r(\mathbf{p})$  by

$$\partial B_r(\mathbf{p}) = \{ \mathbf{p} + r(\cos \vartheta, \sin \vartheta)^\top : \vartheta \in [0, 2\pi[ \},$$

so that

$$T_{-/ +} = \min / \max \{ \tilde{\varphi}(\vartheta) : \vartheta \in [0, 2\pi[ \} \quad \text{where} \quad \tilde{\varphi}(\vartheta) := \varphi(s, \mathbf{p} + r(\cos \vartheta, \sin \vartheta)^\top).$$

From the geometric setting it becomes evident that  $\tilde{\varphi}$  attains exactly one minimum and one maximum in  $[0, 2\pi[$ . As both extrema are clearly separated, we can apply Newton's method to get the two zeros of  $\tilde{\varphi}'$ .

Having  $T_{\mp}$  we solve

$$r^2 = |\mathbf{p} - \mathbf{x}(s, t, \phi)|^2$$

for  $\phi$ . Given  $t \in ]T_-, T_+[$  and  $s \in \mathbb{R}$  we have exactly the two solutions  $\phi_1$  and  $\phi_2$ . Plugging in prolate spheroidal coordinates we get the equation

$$r^2 = (p_1 - s)^2 + p_2^2 + \frac{t^2}{4} - \alpha^2 - \sqrt{t^2 - 4\alpha^2} p_2 \sin \phi - (p_1 - s) t \cos \phi + \alpha^2 \cos^2 \phi.$$

We substitute

$$\begin{aligned} z &= \cos \phi, \\ b &= -(p_1 - s) t, \\ c &= (p_1 - s)^2 + p_2^2 + \frac{t^2}{4} - \alpha^2 - r^2, \\ d &= -\sqrt{t^2 - 4\alpha^2} p_2, \end{aligned}$$

to obtain the equation

$$-d \sqrt{1 - z^2} = c + b z + \alpha^2 z^2$$

for  $z$  which has exactly two solutions in  $[-1, 1]$ . Using Newton's method again we compute the two solutions  $z_2 < z_1$  in  $[-1, 1]$  and get

$$\phi_i = \arccos z_i, \quad i = 1, 2.$$

Having found these angles, we can calculate a numerical value for  $F\chi(s, t)$ , see (12). Please note that, for  $t \in ]T_-, T_+[$ ,  $F\chi(s, t)$  represents an incomplete elliptic integral of the second kind which cannot be written in terms of elementary functions but implementations in most programming languages are available.

The reconstruction kernel  $\psi_{\mathbf{p}, \gamma, k}$  can be computed numerically in the same way as  $F\chi$ . Indeed, for,  $t \in ]T_-, T_+[$ ,

$$\psi_{\mathbf{p}, \gamma, k}(s, t) = F \Delta e_{\mathbf{p}, \gamma, k}(s, t) = \int_{\phi_1}^{\phi_2} \Delta e_{\mathbf{p}, \gamma, k}(\mathbf{x}(s, t, \phi)) \frac{\sqrt{t^2/4 - \alpha^2 \cos^2 \phi}}{\sqrt{t^2 - 4\alpha^2}} d\phi.$$

To simplify the kernel calculation we use that

$$\begin{aligned} \frac{\sqrt{t^2/4 - \alpha^2 \cos^2 \phi}}{\sqrt{t^2 - 4\alpha^2}} &= \frac{1}{2} \frac{\sqrt{t^2 - 4\alpha^2 \cos^2 \phi}}{\sqrt{t^2 - 4\alpha^2}} \\ &= \frac{1}{2} + (1 - \cos^2 \phi) \frac{\alpha^2}{t^2} + O\left(\frac{\alpha^4}{t^4}\right) \approx \frac{1}{2} \quad \text{for } t \gg \alpha \end{aligned}$$

and define an approximate kernel  $\tilde{\psi}_{\mathbf{p}, \gamma, k}$  via

$$(13) \quad \tilde{\psi}_{\mathbf{p}, \gamma, k}(s, t) := F_{\text{approx}} \Delta e_{\mathbf{p}, \gamma, k}(s, t) := \frac{1}{2} \int_{\phi_1}^{\phi_2} \Delta e_{\mathbf{p}, \gamma, k}(\mathbf{x}(s, t, \phi)) d\phi.$$

For instance, let  $k = 3$ . Then,

$$\Delta e_{\mathbf{p}, \gamma, 3}(\mathbf{x}) = C_{3, \gamma} \left( -36 |\mathbf{x} - \mathbf{p}|^4 + 48\gamma^2 |\mathbf{x} - \mathbf{p}|^2 - 12\gamma^4 \right) \chi_{B_\gamma(\mathbf{p})}(\mathbf{x}).$$

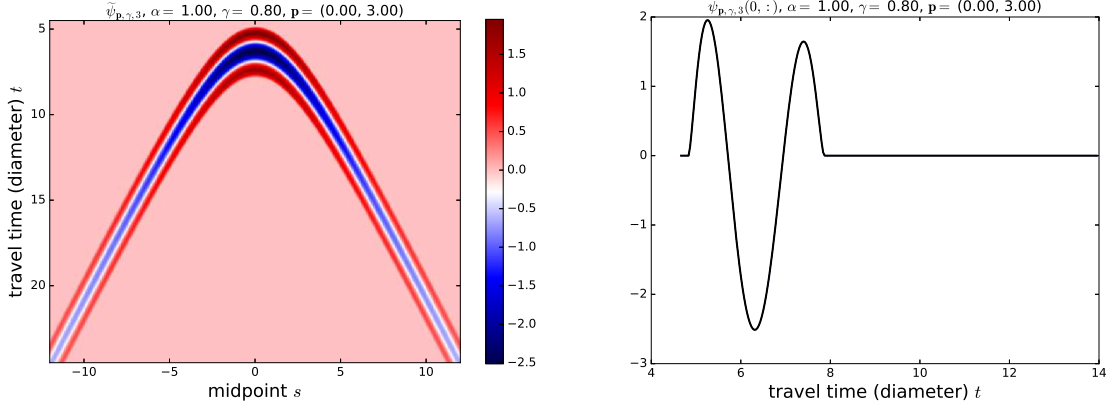


FIGURE 3. Reconstruction kernel  $\tilde{\psi}_{\mathbf{p},\gamma,3}$  (13) for  $\gamma = 0.8$  and  $\alpha = 1$  at  $\mathbf{p} = (0, 3)$ . The cross section on the right is taken for  $s = 0$ .

Now  $F_{\text{approx}}$  can be applied to each of the components of  $\Delta e_{\mathbf{p},\gamma,3}$ . Consider

$$F_{\text{approx}}(|\cdot - \mathbf{p}|^4 \chi_{B_\gamma(\mathbf{p})})(s, t) = \begin{cases} 0 & : t \notin ]T_-, T_+[ \\ \frac{1}{2} \int_{\phi_1}^{\phi_2} |\mathbf{x}(s, t, \phi) - \mathbf{p}|^4 d\phi & : t \in ]T_-, T_+[. \end{cases}$$

Here,

$$|\mathbf{x}(s, t, \phi) - \mathbf{p}|^4 = \left( \left( s - p_1 + \frac{t}{2} \cos \phi \right)^2 + \left( \sqrt{\frac{t^2}{4} - \alpha^2} \sin \phi - p_2 \right)^2 \right)^2$$

is a trigonometric polynomial in  $\phi$  whose antiderivative is known analytically, that is, we have an explicit expression for  $\tilde{\psi}_{\mathbf{p},\gamma,3}(s, t)$  in terms of the trigonometric functions and of  $T_-, T_+$ , and  $\phi_1, \phi_2$ . See Figure 3 for a graphical example. From its definition (13) it becomes clear that the kernel resembles the reflection response of a point reflector.

**Remark 3.1.** *In this remark we discuss assumptions, limitations and generalizations of our approach.*

*We rely crucially on the single-ray assumption to derive the linearized equation (6) with some mathematical rigor. But it has been observed in the literature that the linear model (6) works well for more general background wave speeds, see, e.g., [4, pages 102 and 238].*

*Our migration/reconstruction technique can cope, in principal, with non-constant background wave speed: When  $F$  is the GRT (7) the imaging operator  $\Lambda$  and the reconstruction kernel  $\psi_{\mathbf{p},\gamma} := F\Delta e_{\mathbf{p},\gamma}$  remain well defined. To evaluate the kernel we have to solve numerically the eikonal equation as well the transport equation using ray tracing techniques, see, e.g., [4, Appendix E]. Further, scanning geometries other than common offset can be dealt with, see the remark about other acquisition geometries in the next section.*

*In future research we will consider more general imaging operators of the type*

$$\Lambda = P^* F^* \Phi F$$

*where  $P^*$  is the dual of a local operator such that  $\Lambda$  is of order 1 to emphasize singularities. We will compute and study the symbol of  $\Lambda$  to find useful  $P$ 's and corresponding reconstruction kernels.*

Finally, we would like to comment on other recent work to linearize seismic inversion without using the single-ray assumption explicitly. As a representative we consider [9]. Here, the linearized operator  $F$  is derived differently, namely as a formal Fréchet derivative of the solution of the wave equation with respect to wave speed and mass density. Now, the authors argue that  $F$  is a zero-th order FIO with a canonical graph (under some assumptions). They show further that  $F^*F$  admits a sparse matrix approximation in a curvelet system. An implementation of this approach is demanding. It requires the careful evaluation of oscillatory integrals whose phase functions have to be determined from a set of partial differential equations related to the graph. In principle, all these challenges can be mastered, however, we are not aware of an implementation using this or a similar approach, but see [1] for a curvelet code for reverse time migration.

#### 4. NUMERICAL EXPERIMENTS

We want to compute numerical approximations to

$$(14) \quad \Lambda_\gamma n(\mathbf{p}) := \langle \Lambda n, e_{\mathbf{p},\gamma,3} \rangle_{L^2(\mathbb{R}^2)} = \langle \Phi F n, \psi_{\mathbf{p},\gamma,3} \rangle_{L^2(\mathbb{R} \times ]2\alpha, \infty[)}$$

from the discrete data

$$(15) \quad g(i, j) = \Phi(s_i, t_j) F n(s_i, t_j), \quad i = 1, \dots, N_s, \quad j = 1, \dots, N_t,$$

where

$$\{s_i\} \subset [-s_{\max}, s_{\max}] \quad \text{and} \quad \{t_j\} \subset [t_{\min}, t_{\max}], \quad t_{\min} > 2\alpha,$$

are uniformly distributed with step sizes  $h_s$  and  $h_t$ , respectively. By a simple approximation of the double integral on the right of (14) and using the approximate kernel  $\tilde{\psi}_{\mathbf{p},\gamma,3}$  (13) we get

$$(16) \quad \begin{aligned} \Lambda_\gamma n(\mathbf{p}) &\approx \tilde{\Lambda}_\gamma n(\mathbf{p}) := h_s h_t \sum_{i=1}^{N_s} \sum_{j=1}^{N_t} g(i, j) \tilde{\psi}_{\mathbf{p},\gamma,3}(s_i, t_j) \\ &= h_s h_t \sum_{i=1}^{N_s} \sum_{t_j \in \mathcal{J}_i(\mathbf{p})} g(i, j) \tilde{\psi}_{\mathbf{p},\gamma,3}(s_i, t_j) \end{aligned}$$

with  $\mathcal{J}_i(\mathbf{p}) = ]T_-(s_i, \gamma, \mathbf{p}), T_+(s_i, \gamma, \mathbf{p})[$ .

**Remark 4.1.** *A comment on the selection of the scaling/regularization parameter  $\gamma$  is appropriate here. A general and meaningful strategy, which works in practical situations, seems to be missing in theory of the approximate inverse, but see [31] for an asymptotic result in an abstract setting.*

As a regularization parameter,  $\gamma$  depends on the discretization step size, number of measurements, and noise level. However, the proper interaction of these quantities is subtle. We will derive a rough guess around which a useful  $\gamma$  may be found empirically. Our working hypothesis is:  $\gamma$  should be such that the kernel is well resolved by its discrete samples  $\{\tilde{\psi}_{\mathbf{p},\gamma,3}(s_i, t_j)\}$ . Let  $\alpha = 0$ , fix  $s_i$  and consider the cross section  $\tilde{\psi}_{\mathbf{p},\gamma,3}(s_i, \cdot)$  which is supported in  $\mathcal{J}_i(\mathbf{p})$  and oscillates there. With a view on Figure 3 we see that 3 samples in this interval are sufficient:

$$|\mathcal{J}_i(\mathbf{p})| \geq 3h_t.$$

Further,  $|\mathcal{J}_i(\mathbf{p})| = 4\gamma$  since  $\alpha = 0$ . Hence,  $\gamma \geq 3h_t/4$ . However, we also have to resolve the oscillations in the  $s$ -direction. The support of  $\tilde{\psi}_{\mathbf{p},\gamma,3}(\cdot, t_j)$  splits into two intervals

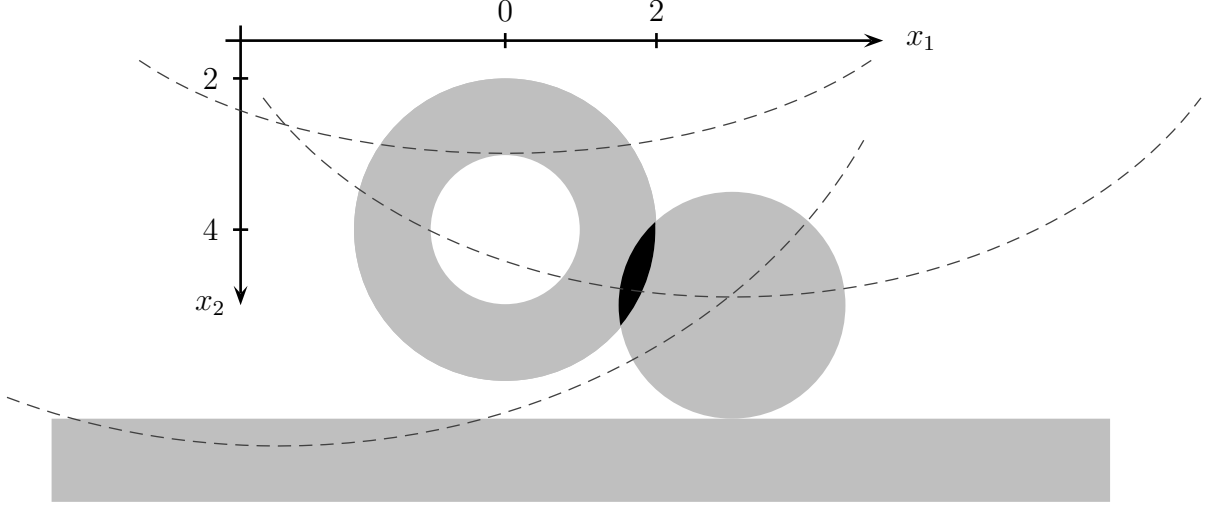


FIGURE 4. Visualization of the function  $n$  (17) to be reconstructed from elliptic means. Light gray area:  $n = 1$ , black:  $n = 2$ , white:  $n = 0$ . The light gray bar represents the half space  $x_2 \geq 6.5$ . The three dashed curves show elliptic arcs belonging to the common offset  $\alpha = 5$  and  $s = 0, t = 12$  (top),  $s = 3, t = 14$  (middle),  $s = -3, t = 17$  (bottom).

for  $t_j$  large enough, compare Figure 3. Each of these intervals is larger than  $2\gamma$  but approaching this value as  $t_j$  increases. Again, with 3 samples we resolve the oscillations in these intervals:  $2\gamma \geq 3h_s$ . Thus, we suggest to choose

$$\gamma = C_{\alpha, \varepsilon} \frac{3}{2} \max\{h_t/2, h_s\}$$

where  $C_{0,0} \approx 1$  and where  $C_{\alpha, \varepsilon}$  needs to be gradually increased with  $\alpha$  and  $\varepsilon$ . The quantity  $\varepsilon$  represents the magnitude of measurement noise in the data, see (18) and Figure 9 below.

For a first numerical experiment the function to be reconstructed is

$$(17) \quad n = \chi_{B((0,4),2)} - \chi_{B((0,4),1)} + \chi_{B((3,5),1.5)} + \chi_{x_2 \geq 6.5},$$

see Figure 4. The data  $g = \Phi F n$  for the common offset  $\alpha = 5$  are plotted in Figure 5. Observe the effect of the cutoff function  $\Phi$  at the edges. We used the design of  $\Phi \in \mathcal{C}^\infty(\mathbb{R}^2)$  from [29, Sec. 5]: Given  $0 < \eta < \bar{T}$  and  $\bar{S} > 0$  we define

$$\Phi(s, t) = \Phi_1(s)\Phi_2(t)$$

where

$$\Phi_2(t) = \begin{cases} 0 & : t \leq \eta \text{ or } t \geq \bar{T} + 1, \\ 1 & : 2\eta \leq t \leq \bar{T}, \\ p(t, \bar{T}) & : \bar{T} < t < \bar{T} + 1, \\ q(t, \eta) & : \eta < t < 2\eta, \end{cases}$$

with

$$p(t, \bar{T}) = \frac{u(\bar{T} + 1 - t)}{u(\bar{T} + 1 - t) + u(t - \bar{T} - 1/2)}, \quad q(t, \eta) = \frac{u(t/\eta - 1)}{u(t/\eta - 1) + u(2 - t/\eta)},$$

and

$$u(r) = \begin{cases} \exp(-1/r) & : r > 0, \\ 0 & : r \leq 0. \end{cases}$$

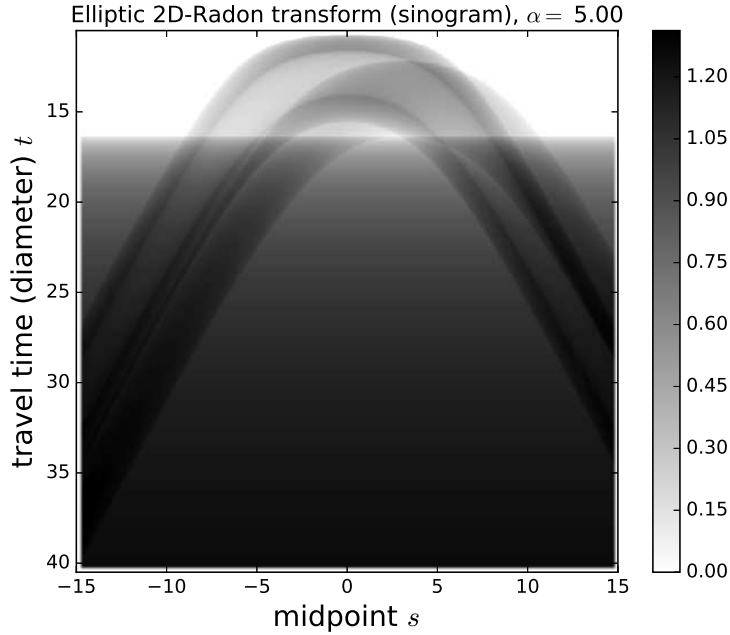


FIGURE 5. Elliptic Radon transform  $\Phi F n$  for  $n$  from (17) and  $F$  from (11). The common offset is  $\alpha = 5$ .

Further,

$$\Phi_1(s) = \begin{cases} 1 & : |s| < \bar{S}, \\ p(|s|, \bar{S}) & : \bar{S} \leq |s| \leq \bar{S} + 1, \\ 0 & : |s| > \bar{S} + 1. \end{cases}$$

Thus,

$$\text{supp } \Phi \subset [-s_{\max}, s_{\max}] \times [0.01, t_{\max}] \quad \text{and} \quad \Phi|_{[-s_{\max}+1, s_{\max}-1] \times [0.02, t_{\max}-1]} = 1$$

with our choice  $\bar{T} := t_{\max} - 1$ ,  $\eta := 0.01$ , and  $\bar{S} = s_{\max} - 1$ .

For the computation of  $\tilde{\Lambda}_\gamma n$  we used  $s_{\max} = 15$ ,  $t_{\max} = t_{\min} + 30$  with  $t_{\min} = 5$  for  $\alpha = 2$  and  $t_{\min} = 10.5$  for  $\alpha = 5$ . All reconstructions have been computed from  $N_s N_t = 600^2 = 360000$  elliptic means.

We approximated  $\tilde{\Lambda}_\gamma n(\mathbf{p})$  for  $\mathbf{p}$  uniformly in  $[-2.5, 5] \times [1.5, 7]$  using 150 equidistant points for each interval. The results for the scaling  $\gamma = 0.2$  are shown in Figure 6. Restricting the data set reduces the visible singularities in the reconstruction: Figure 7 displays a reconstruction where  $s_{\max} = 7.5$  and  $t_{\max} = 25.50$ . Compared to the bottom reconstruction of Figure 6 those singularities are missing whose tangents have a dominant vertical component: This data set does not include integrals over ellipses tangent to those singularities.

As  $F^*$  and  $F$  cannot be meaningfully composed we introduced the smooth cutoff function  $\Phi$  in the definition of  $\Lambda$ . However, in our numerical experiments we can easily get rid of  $\Phi$  by setting  $\Phi(s_i, t_j) = 1$  in (15) for all  $i$  and  $j$ . Figure 8 displays the difference of such a reconstruction without a cutoff and the corresponding reconstruction with a smooth cutoff (which is the reconstruction from the bottom of Figure 6). We see that both reconstructions capture the singularities of  $n$  consistently: their difference does not contain a trace of these singularities. On the other hand, the reconstructions differ greatly in the

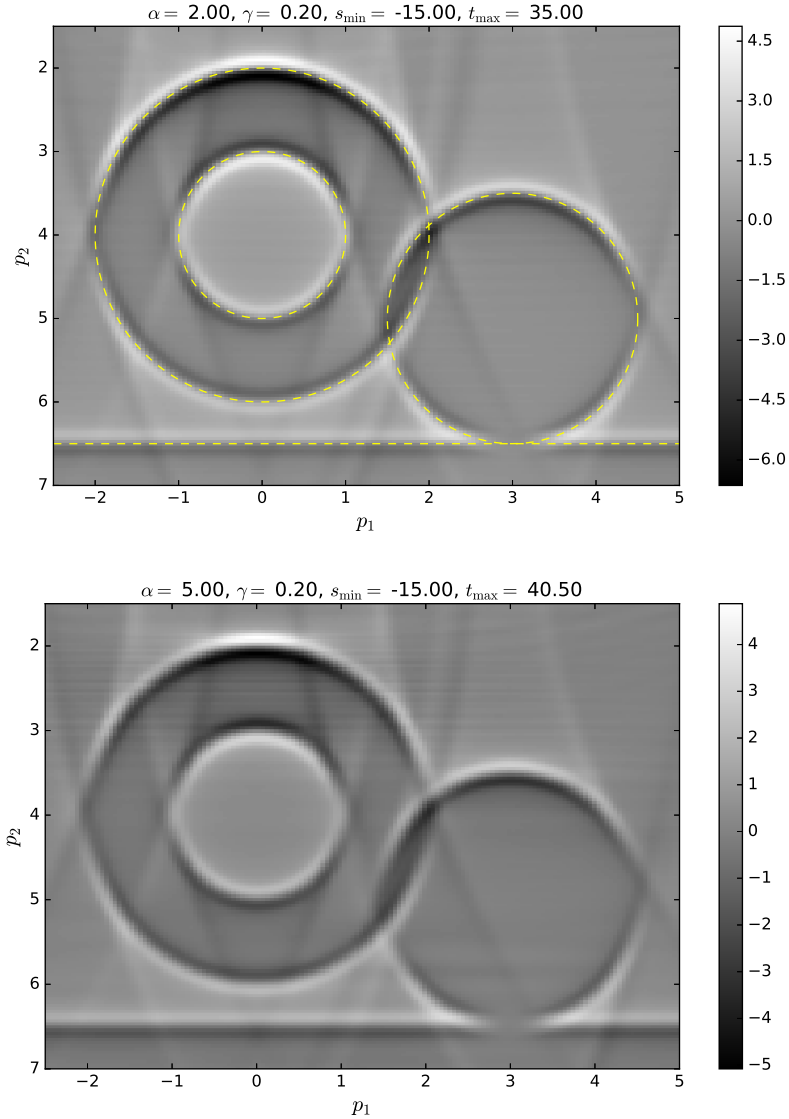


FIGURE 6. Reconstructions  $\tilde{\Lambda}_\gamma n$ ,  $\gamma = 0.2$ , with  $n$  from (17). Top: common offset  $\alpha = 2$ , bottom: common offset  $\alpha = 5$ . Further,  $N_s = N_t = 600$ . The dashed lines in the top image indicate the singular support of  $n$  and are not part of the reconstruction.

added, unphysical singularities which are caused by the limited data and the numerical scheme. Introducing the cutoff function damps significantly the intensity of the artificial singularities termed 'endpoint artifacts' in [4, Chap. 5.7]. This is a general phenomenon that has been analyzed for tomography problems including limited angle X-ray CT [21, 14, 27], sonar, and photoacoustic tomography [15].

Next, we demonstrate how  $\tilde{\Lambda}_\gamma n$  is affected by perturbed data which we generated according to

$$(18) \quad g^\varepsilon(i, j) = g(i, j) + \varepsilon \|g\|_\star \frac{\mathbf{n}(i, j)}{\|\mathbf{n}\|_\star}, \quad \varepsilon > 0,$$

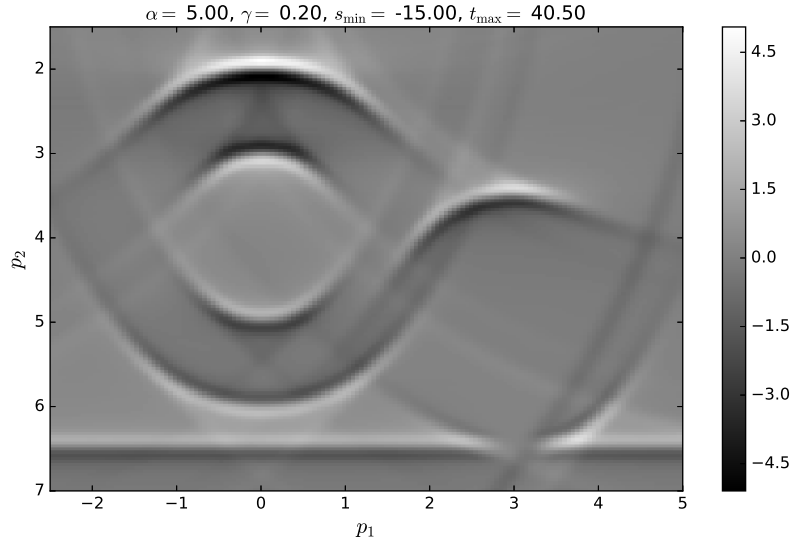


FIGURE 7. Reconstruction  $\tilde{\Lambda}_\gamma n$ ,  $\gamma = 0.2$ , with  $n$  from (17). The common offset is  $\alpha = 5$ . The other used parameters are  $s_{\max} = 7.5$ ,  $t_{\max} = 25.50$ ,  $N_s = N_t = 600$ .

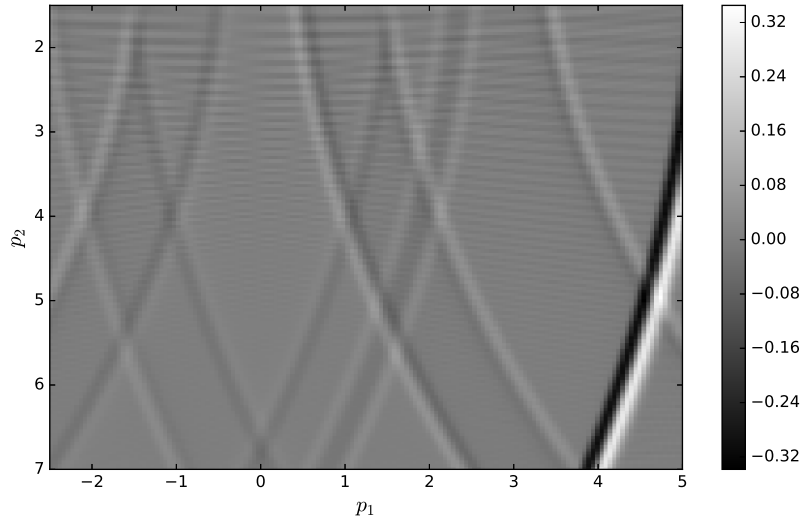


FIGURE 8. Difference of a reconstruction without the smooth cutoff function  $\Phi$  and of a reconstruction with  $\Phi$ .

where  $g$  is the exact data (15) and  $\mathbf{n}$  is an  $N_s \times N_t$  array of uniformly distributed random numbers with values in  $[-1, 1]$ . The discrete norm

$$\|g\|_\star^2 := h_s h_t \sum_{i=1}^{N_s} \sum_{j=1}^{N_t} |g(i, j)|^2$$



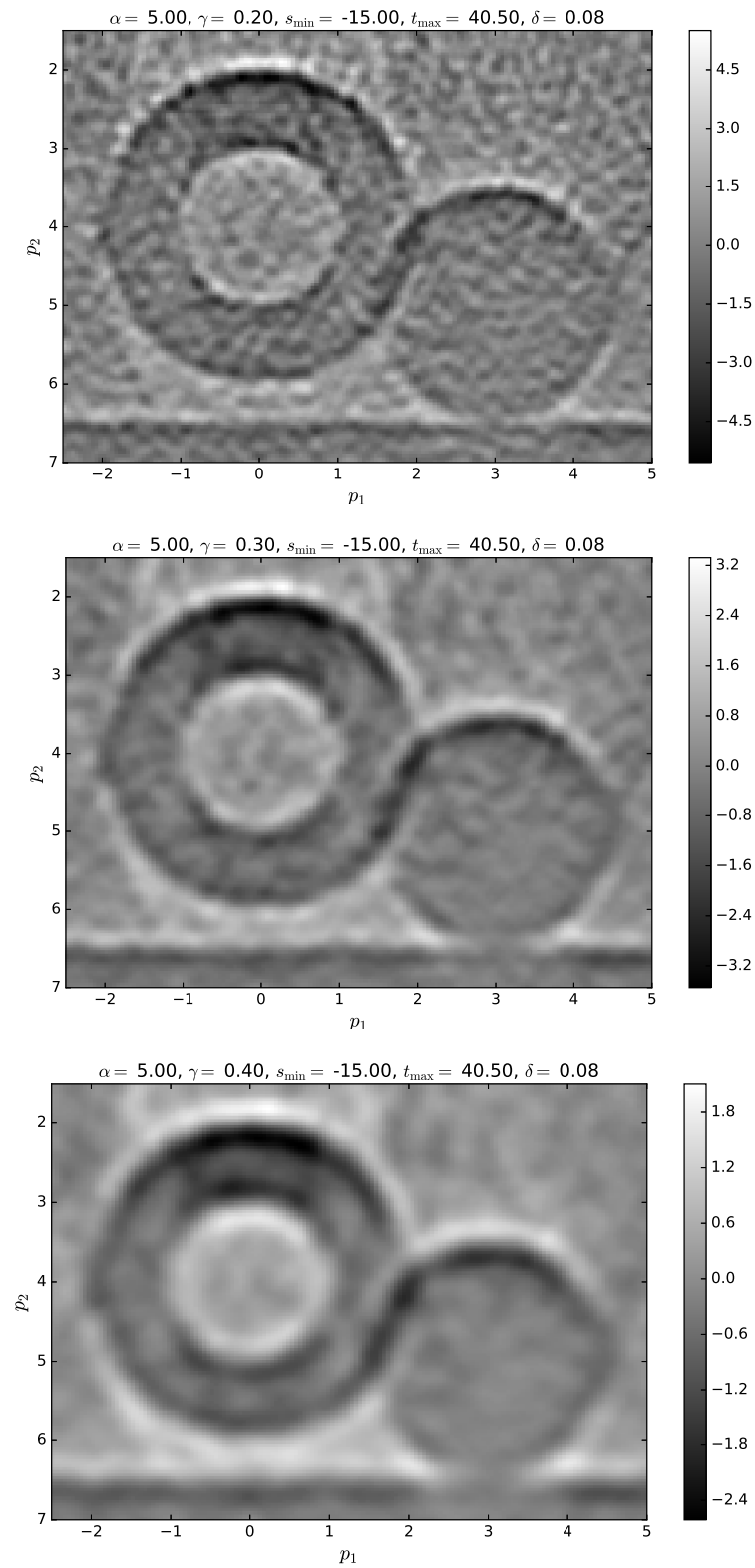


FIGURE 9. Reconstructions  $\tilde{\Lambda}_\gamma n$  from the same perturbed data set with  $\varepsilon = 8\%$ , see (18). Top:  $\gamma = 0.2$ , middle:  $\gamma = 0.3$ , bottom:  $\gamma = 0.4$ . All other parameters are as in Figure 6.

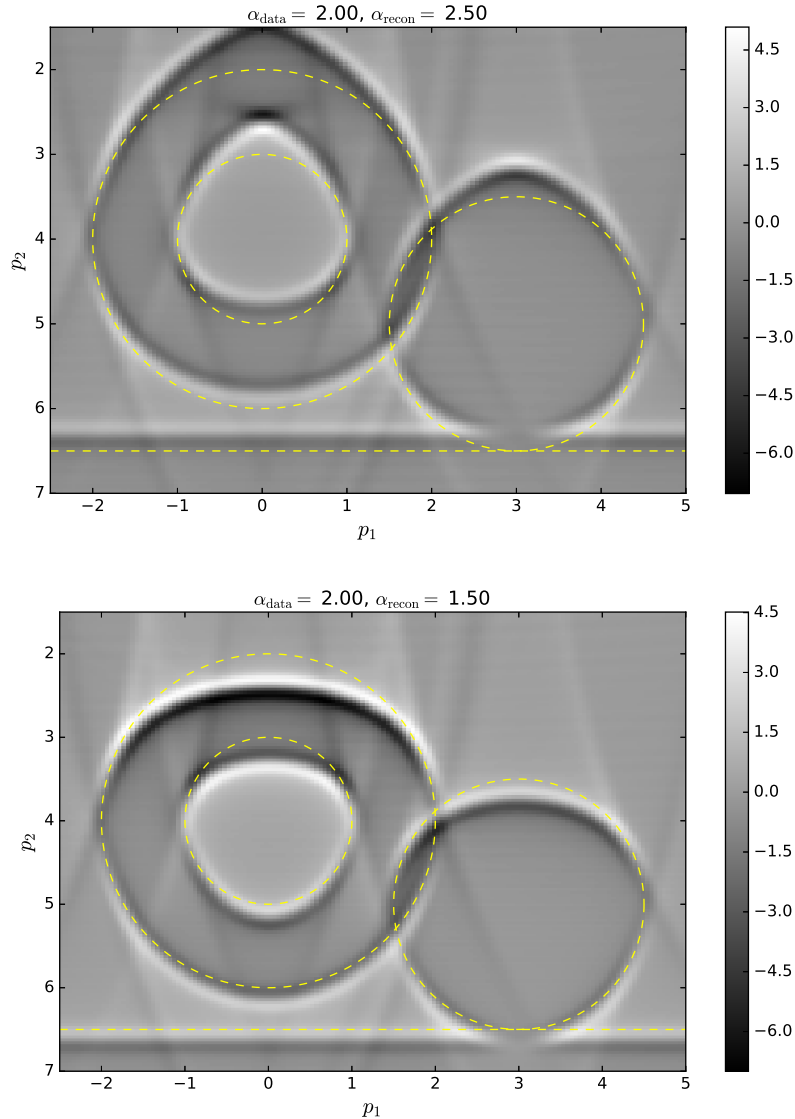


FIGURE 10. Reconstructions with a wrong common offset  $\alpha_{\text{recon}}$  in the reconstruction kernel. The data  $g$  is generated with  $\alpha_{\text{data}} = 2$  (see top of Figure 6 for the ‘correct’ reconstruction where  $\alpha_{\text{data}} = \alpha_{\text{recon}}$ ). Top:  $\alpha_{\text{recon}} = 2.5$ , bottom:  $\alpha_{\text{recon}} = 1.5$ . The dashed lines indicate the singular support of  $n$  and are not part of the reconstruction.

approximates the norm in  $L^2([-s_{\max}, s_{\max}] \times [t_{\min}, t_{\max}])$ . We have that

$$\frac{\|g - g^\varepsilon\|_\star}{\|g\|_\star} \leq \varepsilon,$$

i.e.,  $\varepsilon$  measures the *relative noise*. Figure 9 shows reconstructions for a data set with noise level  $\varepsilon = 8\%$  using three different scaling parameters. We see clearly the smoothing or regularizing effect of  $\gamma$ : increasing  $\gamma$  reduces the influence of noise while blurring the contours.

In another experiment we study how the reconstructions are affected by a wrong common offset in the inversion procedure, that is, a wrong  $\alpha$  in computing the kernel  $\psi_{\mathbf{p}, \gamma, 3}$  (9).

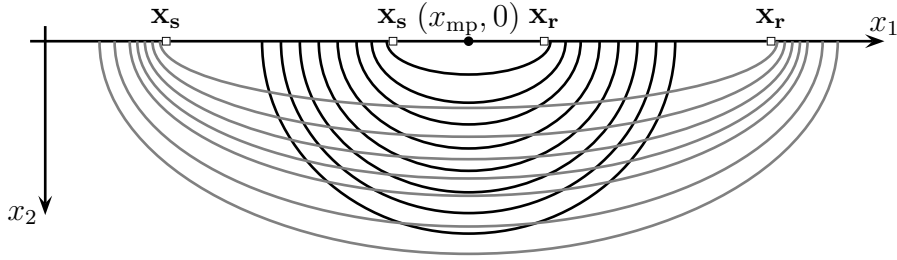


FIGURE 11. Common mid point scanning geometry.

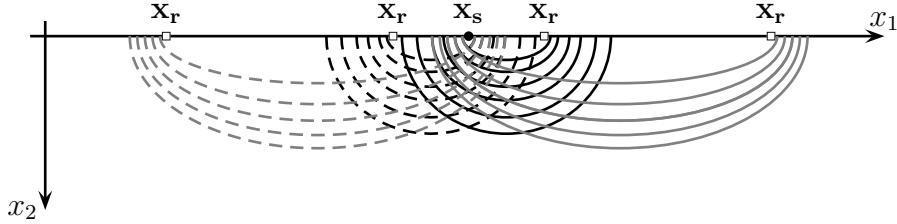


FIGURE 12. Common source scanning geometry.

If we choose the common offset  $\alpha_{\text{recon}}$  for the reconstruction larger than  $\alpha_{\text{data}}$ , the common offset for recording the data, then the reconstructed singularities appear closer to the surface than the real singularities (top of Figure 10). The reason is that the travel time  $t$  for a given point  $\mathbf{p}$  increases with the common offset. In other words: the diameter of an ellipse passing through  $\mathbf{p}$  increases with the distance of the foci. This effect is more pronounced at singularities located closer to the surface because for large  $t$  and fixed foci the corresponding ellipse approximates a circle with radius  $t/2$ , see Figure 1. Accordingly, if  $\alpha_{\text{recon}} < \alpha_{\text{data}}$  then the reconstructed singularities appear farther down than the real singularities (bottom of Figure 10).

We emphasize that singularities are displaced only in vertical direction. Their horizontal position is not affected which can be seen at the horizontal line singularity which is cleanly moved up and down, respectively.

**Remark about other acquisition geometries.** Other important scanning arrangements are the common midpoint (CM) and the common source (CS) geometries.

- In CM, source and receiver positions are parameterized by  $s \geq 0$  as  $(x_{\text{mp}} - s, 0)$  and  $(x_{\text{mp}} + s, 0)$ , respectively, where  $(x_{\text{mp}}, 0) \in \mathbb{R}^2$  is the (fixed) common midpoint, see Figure 11.
- In CS, the source is fixed, say at  $(x_{\text{sc}}, 0) \in \mathbb{R}^2$ , and the receivers are located at  $(x_{\text{sc}} + s, 0)$  for  $s \in \mathbb{R}$ , see Figure 12.

Both geometries can be handled by our approach as we will demonstrate in this remark. If a single-shot experiment<sup>1</sup> is performed these geometries are known to allow only the reconstruction of a very restricted set of singularities, even if full data would be available. This fact can be rigorously understood by microlocal analysis which describes how Fourier integral operators and their adjoints map singularities [20]. Using this technique, Felea et al. [12] showed that the CM geometry in radar might even introduce singularities which are not present in the original image.

<sup>1</sup>Data in a seismic survey are usually recorded as a collection of common source experiments.

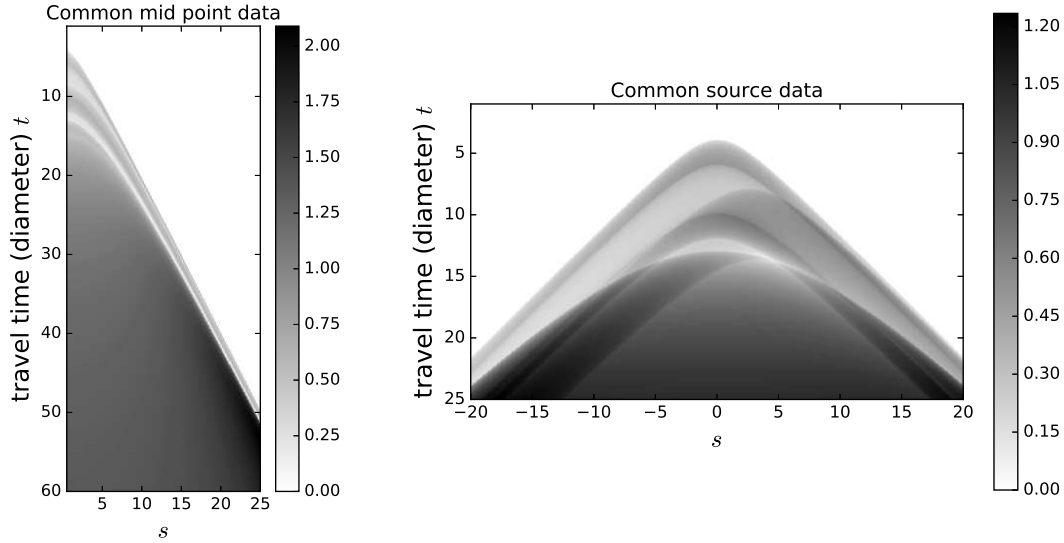


FIGURE 13. Transforms  $F^{\text{CM}}_n$  (left) and  $F^{\text{CS}}_n$  (right) for  $n$  from (17) where  $x_{\text{mp}} = 0$  and  $x_{\text{sc}} = 0$ , respectively.

With the help of Figures 11 and 12 we can easily explain a fundamental difference of CM and CS when  $n$  is layered, i.e., only depends on  $x_2$ . Recall that singularities are visible in the data only when there is an ellipse being integrated over which is tangent to the singularity. Therefore the distribution of ellipses allows CS to detect a horizontal line singularity completely while CM only detects one point of this line located at  $x_1 = x_{\text{mp}}$ .

Next we will highlight the shortcomings of CM and CS by numerical experiments. Our numerical scheme for the common offset geometry can easily be adapted to CM and CS based on the following relations

$$F^{\text{CM}}_n(s, t) = F_s n(x_{\text{mp}}, t), \quad s \geq 0, \quad t > 2s,$$

$$F^{\text{CS}}_n(s, t) = F_{|s/2|} n(x_{\text{sc}} + s/2, t), \quad s \in \mathbb{R}, \quad t > |s|,$$

where  $F_\alpha$  denotes the common offset transform (8) with offset  $\alpha$  and  $F^{\text{CM}}$  and  $F^{\text{CS}}$  are the corresponding transforms with the CM and CS parameterizations of ellipses, respectively.

Reconstructions from the CM and CS data displayed in Figure 13 can be examined in Figure 14. We emphasize that both reconstructions would not exhibit more singularities of  $n$  if the ranges of  $t$  and  $s$  would be increased. The number of used elliptic means in each case is  $N_s N_t = 600^2$ , cf. (15), and  $\gamma = 0.2$ . Thus, the reconstructions of Figure 14 are directly comparable to the reconstructions of Figure 6.

**Data from the wave equation.** In the experiments so far we used data  $g$  which are in the range of the elliptic Radon transform. Now we perform experiments where the discrete data  $g$  used in (16) are generated by solving the acoustic wave equation numerically, that is,  $g$  is an approximation to  $y$  in (6). Thus, we are closer to the real situation of seismic imaging, that is, the data are contaminated by a modeling and linearization error.

For the solution of the wave equations (1) and (3) as well as for recording the receiver signals we relied on PySIT [10] which is an open source toolbox for seismic inversion and seismic imaging. The computational domain is the rectangle  $[0.1, 1] \times [0.1, 0.8]$  furnished

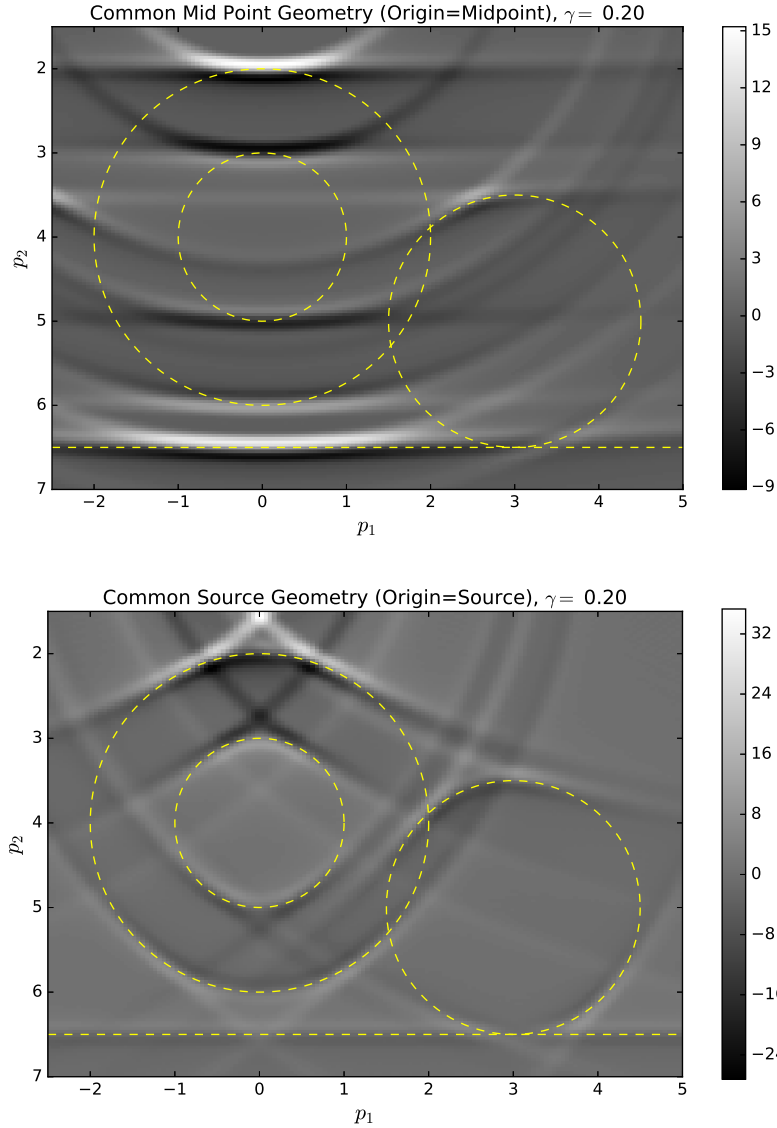


FIGURE 14. Reconstructions of  $n$  (17) from the CM (top) and CS (bottom) data which are displayed in Figure 13. The dashed lines indicate the singular support of  $n$  and are not part of the reconstruction.

with absorbing boundary conditions using a perfectly matched layer (PML). It was discretized by a constant step size 0.01 in each coordinate direction resulting in a Cartesian grid  $\mathcal{G}$  with  $90 \times 70$  points.

We considered two different sound speeds  $\nu_1$  and  $\nu_2$  each attaining exactly two different values with jumps along smooth curves:

$$\nu_1(\mathbf{x}) = \begin{cases} 1 & : x_2 \leq 0.1 \sin(x_1) + 0.5, \\ 1.5 & : \text{otherwise,} \end{cases} \quad \nu_2(\mathbf{x}) = \begin{cases} 1 & : x_2 \leq 0.1 \cos(x_1) + 0.5, \\ 1.5 & : \text{otherwise.} \end{cases}$$

We used 17 source/receiver pairs with common offset  $\alpha = 0.05$  positioned at  $(0.1, s \pm \alpha)$ ,  $s \in \{0.15 + 0.05i : i = 0, \dots, 16\}$ , to record the corresponding solutions  $u$  of (1) at the receivers. The (temporal) Dirac impulse modeling the source signal was approximated

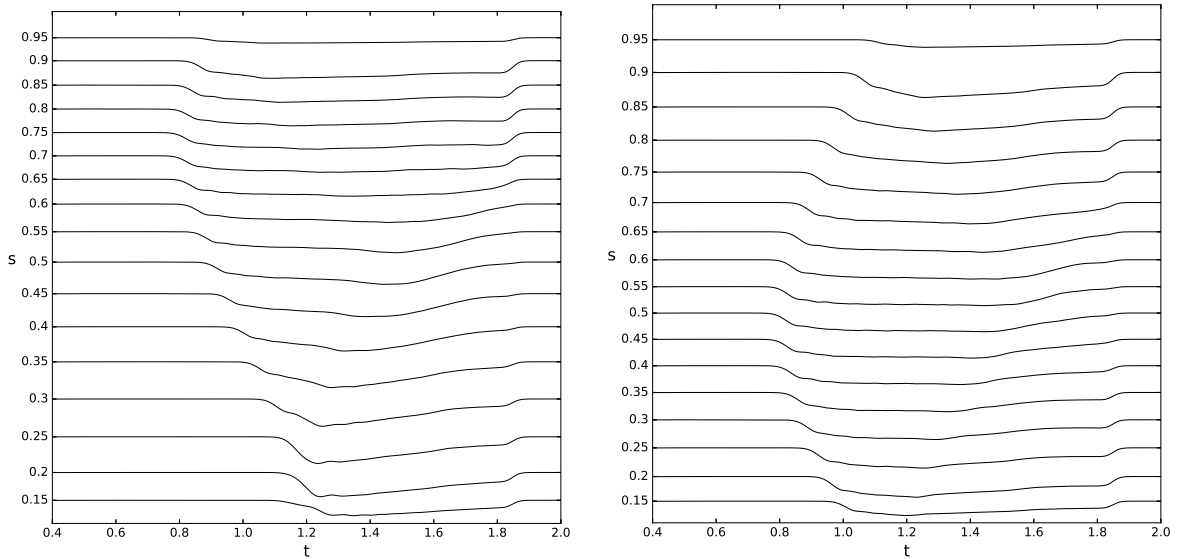


FIGURE 15. Data  $y$  of (6) as a function of time at the 17 receiver positions. The numbers at the ordinate give the midpoints  $s$  of the source/receiver pair at  $(0.1, s \pm \alpha)$ . Left: sine velocity profile  $\nu_1$ , right: cosine velocity profile  $\nu_2$ .

by a scaled (and truncated) Gaussian and the reference solution  $\tilde{u}$  of (3) was computed with constant sound speed  $c = 1$ . Thus, the right hand side  $y$  of (6) was available, see Figure 15.

In Figure 16 you see  $\tilde{\Lambda}_\gamma n(\mathbf{p})$  of (16) for  $\mathbf{p} \in \mathcal{G}$  and  $\gamma = 0.06$  where  $g$  was replaced by the  $y$ 's of Figure 15. We clearly observe again that only those singularities can be detected which are tangent to ellipses being in the data set, i.e., being integrated over. This explains clearly why we recover more singularities at the example with the sine than with the cosine profile.

In our last experiment we perturb the constant background velocity 1 using

$$c(\mathbf{x}) = 1 + \frac{x_2}{8} (\sin(8\pi x_2) + \cos(6\pi x_1))$$

for computing the reference solution  $\tilde{u}$ , i.e., for obtaining the data  $y$  of (6). Note that  $\min_{\mathbf{x} \in \mathcal{G}} c(\mathbf{x}) \approx 0.83$  and  $\max_{\mathbf{x} \in \mathcal{G}} c(\mathbf{x}) \approx 1.19$ . See bottom of Figure 17 for an illustration of this non-constant velocity. In the top of this figure you see the reconstruction  $\tilde{\Lambda}_\gamma n$  for the sine profile  $\nu_1$  using the 'wrong' kernel, that is, the kernel belonging to  $c = 1$ . The artifacts already existing, see top of Figure 16, are emphasized and additional artifacts show up, for instance, in the upper left part. But all in all the reconstruction is remarkably stable when considering the pointwise magnitude of the relative perturbation of up to  $\pm 17\%$ .

**Software.** The Python 2.7 code with which we have conducted the numerical experiments for the common offset geometry (Figure 6 to Figure 10) can be downloaded from [http://www.waves.kit.edu/downloads/CRC1173\\_Preprint\\_2016-37\\_supplement.zip](http://www.waves.kit.edu/downloads/CRC1173_Preprint_2016-37_supplement.zip). We made use of the intrinsic parallel structure of the approximate inverse and organized the evaluation of  $\tilde{\Lambda}_\gamma n$  at different reconstruction points in parallel using the `ProcessPoolExecutor` interface provided by the `concurrent.futures` module.

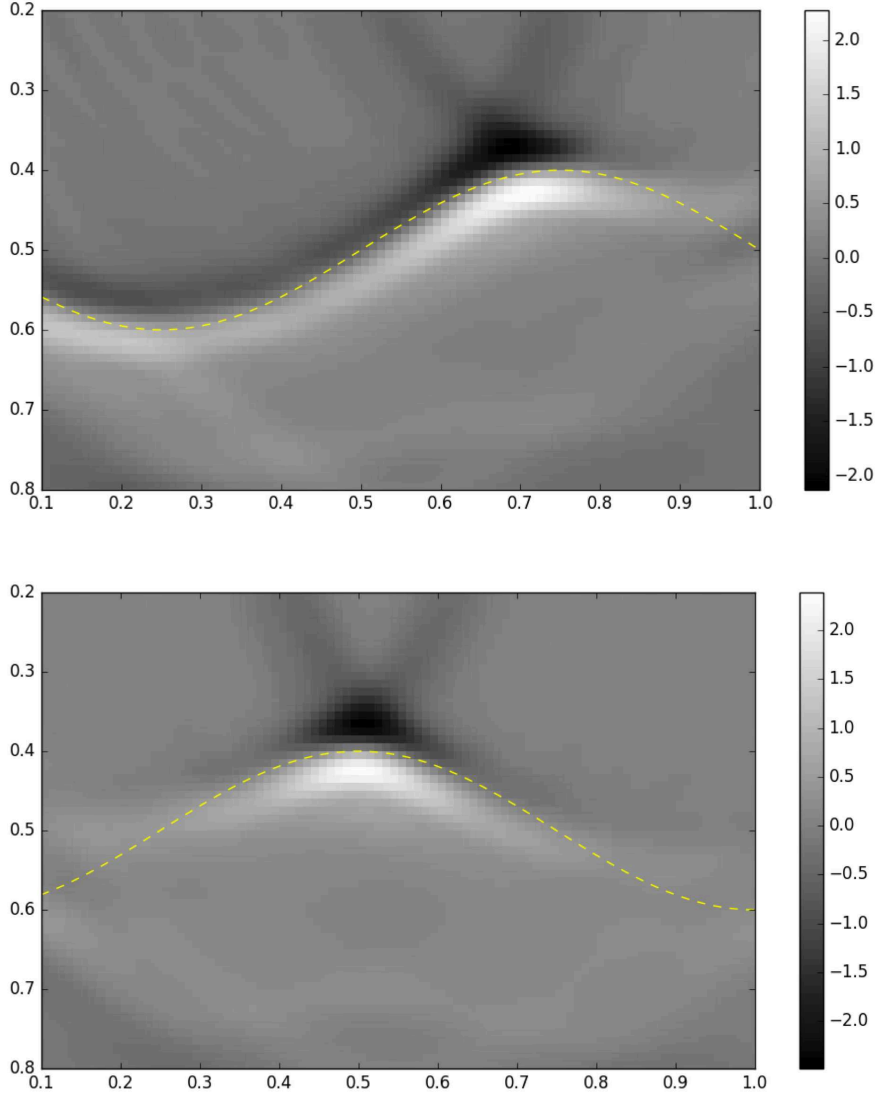


FIGURE 16. Reconstructions  $\tilde{\Lambda}_\gamma n$ ,  $\gamma = 0.06$ , from the data shown in Figure 15. Top: reconstruction from data of  $\nu_1$ , bottom: reconstruction from data of  $\nu_2$ . The dashed lines indicate the true singular support of  $\nu_1$  and  $\nu_2$ , respectively, and are not part of the reconstructions.

#### APPENDIX A. WEIGHT CALCULATION

In this section we show how the integral

$$\tilde{F}w(s, t) := \int w(\mathbf{x})\delta(t - \varphi(s, \mathbf{x}))d\mathbf{x}$$

has to be evaluated where  $\delta$  is the one-dimensional Dirac-distribution. Indeed, we will see that  $\tilde{F}w(s, t)$  has to be understood as

$$(19) \quad \tilde{F}w(s, t) = \int_0^\pi w(\mathbf{x}(s, t, \phi)) \frac{t^2/4 - \alpha^2 \cos^2 \phi}{\sqrt{t^2 - 4\alpha^2}} d\phi$$

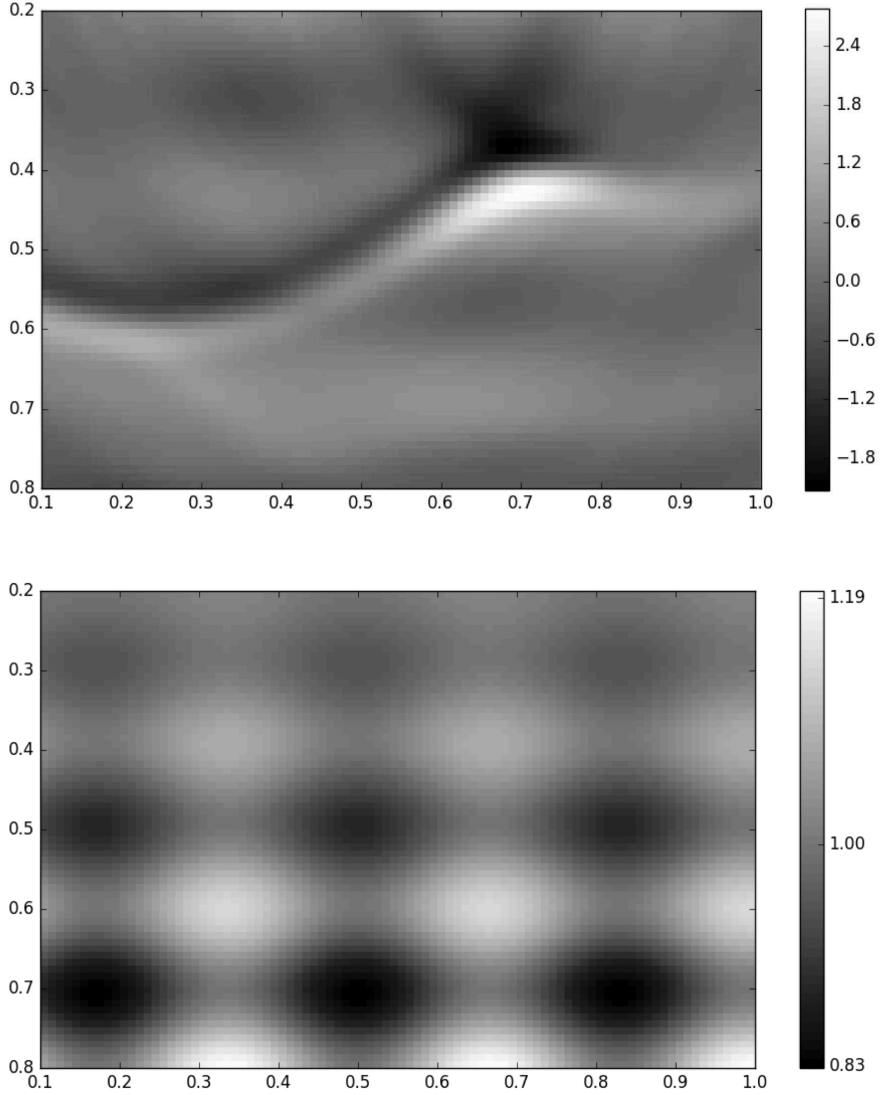


FIGURE 17. Reconstruction  $\tilde{\Lambda}_\gamma n$ ,  $\gamma = 0.06$ , with data from  $\nu_1$  (top) using a perturbed background velocity model (bottom) for computing the reference solution  $\tilde{u}$ .

if  $w$  is integrable and supported in the lower half space. Here,  $\mathbf{x}(s, t, \phi)$  are the prolate spheroidal coordinates from (10). Note that  $\tilde{F}(An) = Fn$ , see (8).

Our starting point is the limit representation of the one-dimensional Dirac distribution, that is,

$$(20) \quad \tilde{F}w(s, t) = \lim_{h \searrow 0} \frac{1}{h} \int_{\{\mathbf{x} \in \mathbb{R}^2 : t \leq \varphi(s, \mathbf{x}) \leq t+h\}} w(\mathbf{x}) \, d\mathbf{x}.$$

Next, we express the integral using the prolate spheroidal coordinates (with  $t$  replaced by  $\tau$ ). The Jacobian determinant of the corresponding coordinate transform is easily



calculated to be

$$\det \begin{pmatrix} \frac{1}{2} \cos \phi & -\frac{\tau}{2} \sin \phi \\ \frac{\tau/2}{\sqrt{\tau^2 - 4\alpha^2}} \sin \phi & \frac{\sqrt{\tau^2 - 4\alpha^2}}{2} \cos \phi \end{pmatrix} = \frac{\tau^2/4 - \alpha^2 \cos^2 \phi}{\sqrt{\tau^2 - 4\alpha^2}}$$

which is positive because  $\tau > 2\alpha$ .

Applying this transformation and relying on  $\varphi(s, \mathbf{x}(s, \tau, \phi)) = \tau$  we arrive at

$$\begin{aligned} \tilde{F}w(s, t) &= \lim_{h \searrow 0} \frac{1}{h} \int_{\{\mathbf{x} \in \mathbb{R}^d : t \leq \varphi(s, \mathbf{x}) \leq t+h\}} w(\mathbf{x}) \, d\mathbf{x} \\ &= \lim_{h \searrow 0} \frac{1}{h} \int_t^{t+h} \int_0^\pi w(\mathbf{x}(s, \tau, \phi)) \frac{\tau^2/4 - \alpha^2 \cos^2 \phi}{\sqrt{\tau^2 - 4\alpha^2}} \, d\phi \, d\tau \end{aligned}$$

which immediately implies (19) by the Lebesgue differentiation theorem.

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